

United States Bankruptcy Court
Southern District of New York

In re Lehman Brothers Holdings Inc., et al.,

Case No. 08-13555 (SCC)

(Jointly Administered)

TRANSFER OF CLAIM OTHER THAN FOR SECURITY

A CLAIM HAS BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a). Transferee hereby gives evidence and notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of the transfer, other than for security, of the claim referenced in this evidence and notice.

BKM Holdings (Cayman) Ltd.

Name of Transferee

Deutsche Bank AG, London Branch

Name of Transferor

Court Claim #: multiple – see Schedule 1

Claim Amount: multiple – see Schedule 1

Name and Address where notices to Transferee
should be sent:

BKM Holdings (Cayman) Ltd.
c/o Davidson Kempner Capital Management
520 Madison Avenue, 30th Floor
New York, NY 10022
Attn.: Jennifer Donovan
(212) 446-4018
jdonovan@dkpartners.com

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

BKM HOLDINGS (CAYMAN) LTD.

By: Midtown Acquisitions L.P., its sole shareholder

By: Midtown Acquisitions GP LLC, its general partner

By: _____ 
Name: ABRAM Z. FRIEDMAN
Title: Manager

Date: August 24, 2018

Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 & 3571.

Schedule 1

ISIN/CUSIP	POC	Allowed Claim Amount	Aggregate Allowed Claim Amount
XS0220691017	30467.08	\$10,464,856.97	\$29,899,591.34
XS0220691017	30467.09	\$19,434,734.37	
XS0281184498	35433.00	\$1,283,031.64	\$10,067,624.98
XS0287989031	35433.00	\$1,829,115.44	
XS0287990047	35433.00	\$2,028,578.67	
XS0301889779	35433.00	\$4,926,899.23	
XS0255434085	36769.09	\$3,747,988.77	\$3,747,988.77
XS0276072682	41876.00	\$238,389.54	\$238,389.54
XS0276072682	41877.00	\$58,405.44	\$58,405.44
XS0276072682	41878.00	\$177,600.21	\$177,600.21
XS0276072682	41879.00	\$85,820.23	\$85,820.23
XS0276072682	41880.00	\$250,309.02	\$250,309.02
XS0276072682	41881.00	\$131,114.25	\$131,114.25
XS0276072682	41882.00	\$238,389.54	\$238,389.54
XS0276072682	41884.00	\$458,899.86	\$458,899.86
XS0276072682	41885.00	\$73,900.76	\$73,900.76
XS0276072682	41887.00	\$170,448.52	\$170,448.52
XS0276072682	41888.00	\$236,005.64	\$236,005.64
XS0276072682	41889.00	\$419,565.59	\$419,565.59
XS0329804735	41892.00	\$1,380,940.70	\$1,380,940.70
XS0329804735	41896.00	\$690,470.35	\$690,470.35
XS0352987894	42943.01	\$6,296,514.89	\$19,289,551.22
XS0352987894	42943.02	\$3,390,431.10	
XS0352986904	42943.05	\$6,241,693.40	
XS0352986904	42943.06	\$3,360,911.83	
XS0299624568	42951.00	\$2,071,606.30	\$2,071,606.30
XS0286127021	45144.01	\$4,801,085.88	\$4,801,085.88
XS0273044940	46900.01	\$2,412,479.81	\$21,286,586.56
XS0273044940	46900.04	\$4,257,317.31	
XS0276438255	46900.05	\$9,224,187.51	
XS0276438255	46900.06	\$4,966,870.20	
XS0273044940	46900.07	\$425,731.73	
XS0280164921	49617.07	\$14,191,057.71	\$14,191,057.71
XS0272317131	49737.09	\$2,554,390.44	\$7,095,529.00
XS0272317131	49737.11	\$1,702,926.96	
XS0272317131	49737.16	\$2,838,211.60	
XS0301316906	50351.00	\$4,350,234.83	\$4,350,234.83
XS0301316906	50355.00	\$2,537,636.98	\$2,900,156.55
XS0301316906	50355.02	\$362,519.57	
XS0243626123	50717.02	\$20,156,216.15	\$20,156,216.15
XS0296489304	55744.12	\$45,454,363.75	\$55,314,834.19
XS0296489304	55744.13	\$9,860,470.44	

XS0245046544	55788.02	\$7,095,528.86	\$7,095,528.86
XS0245046544	55789.02	\$6,942,265.43	\$6,942,265.43
XS0245046544	55790.02	\$7,248,792.28	\$7,248,792.28
XS0187966949	55813.14	\$589,055.76	\$3,664,390.24
XS0187966949	55813.14	\$91,091.10	
XS0187966949	55813.15	\$453,431.24	
XS0339537390	55813.24	\$1,263,004.14	
XS0204933997	55813.25	\$1,267,808.00	
XS0187966949	55814.12	\$336,024.94	\$2,093,780.53
XS0187966949	55814.19	\$223,679.25	
XS0339537390	55814.32	\$89,403.66	
XS0204933997	55814.34	\$1,368,621.64	
XS0325550555	55814.63	\$30,420.42	
XS0325550555	55814.77	\$45,630.62	
XS0204933997	55816.06	\$49,897.66	\$1,113,556.58
XS0204933997	55816.06	\$152,747.95	
XS0187966949	55816.08	\$364,364.39	
XS0187966949	55816.09	\$546,546.58	
XS0187966949	55822.03	\$182,182.19	\$303,636.99
XS0187966949	55822.04	\$121,454.80	
XS0187966949	55825.16	\$1,619,397.28	\$12,678,623.79
XS0187966949	55825.18	\$2,429,095.92	
XS0339537390	55825.32	\$2,554,390.39	
XS0204933997	55825.34	\$407,327.87	
XS0204933997	55825.34	\$5,519,292.64	
XS0325550555	55825.43	\$59,647.88	
XS0325550555	55825.52	\$89,471.81	
XS0278216691	56624.10	\$1,358,084.22	\$1,358,084.22
XS0258779775	56717.05	\$8,290,678.54	\$10,877,256.68
XS0258779775	56717.06	\$2,586,578.14	
XS0352310485	58221.03	\$4,612,093.76	\$7,095,528.86
XS0352310485	58221.04	\$2,483,435.10	
XS0317292117	58721.00	\$1,156,778.03	\$1,156,778.03
XS0280339077	58749.00	\$4,460,213.38	\$4,460,213.38
CH0043088605	58750.00	\$2,711,308.88	\$2,711,308.88
CH0043088621	58751.00	\$869,732.71	\$869,732.71
XS0360993991	58752.00	\$9,663,351.36	\$9,663,351.36
XS0346686719	58753.00	\$1,491,480.17	\$1,491,480.17
XS0294695043	58754.00	\$1,550,000.00	\$3,900,000.00
XS0294695043	58754.00	\$2,350,000.00	
XS0309485729	58755.00	\$3,349,089.62	\$3,349,089.62
XS0205508137	58756.00	\$4,710,168.62	\$4,710,168.62
XS0362447558	58768.00	\$42,720.39	\$42,720.39
XS0349282151	58769.00	\$153,263.42	\$153,263.42
XS0210433206	58770.00	\$3,456,480.48	\$3,456,480.48
XS0213416141	58771.00	\$3,257,359.66	\$3,257,359.66

XS0337437007	58772.00	\$313,000.00	\$313,000.00
XS0329905417	58773.00	\$685,428.09	\$685,428.09
XS0349908839	58774.00	\$709,552.89	\$709,552.89
XS0344537997	58775.00	\$50,000.00	\$50,000.00
XS0353676082	58776.00	\$624,429.87	\$624,429.87
XS0292459327	58777.00	\$678,000.00	\$678,000.00
XS0334274098	58778.00	\$278,000.00	\$278,000.00
XS0309101508	58779.00	\$1,965,000.00	\$1,965,000.00
XS0222780701	58866.00	\$1,163,666.73	\$1,163,666.73
XS0220326408	58867.00	\$3,157,831.07	\$3,157,831.07
XS0245046544	58868.00	\$10,643,293.29	\$10,643,293.29
XS0367651782	58869.00	\$10,630,472.56	\$10,630,472.56
XS0229584296	58870.00	\$12,353,998.86	\$12,353,998.86
XS0232364868	58871.00	\$774,184.35	\$774,184.35
XS0269529136	58872.00	\$4,460,213.38	\$4,460,213.38
CH0034783636	58873.00	\$2,676,128.03	\$2,676,128.03
XS0315257484	58874.00	\$2,331,286.83	\$2,331,286.83
XS0265524438	58875.00	\$5,012,529.17	\$5,012,529.17
XS0251195847	58876.00	\$17,972,121.90	\$17,972,121.90
XS0365348936	58877.00	\$49,072,324.37	\$49,072,324.37
XS0323352095	58878.00	\$3,618,719.72	\$3,618,719.72
XS0117279058	58879.00	\$10,402,549.03	\$10,402,549.03
XS0315504323	58884.00	\$156,710,195.23	\$156,710,195.23
CH0029197156	58885.00	\$14,421,182.03	\$14,421,182.03
XS0245162531	58886.00	\$7,095,528.86	\$7,095,528.86
XS0366684073	58887.00	\$24,666,790.91	\$24,666,790.91
XS0107875642	58888.00	\$941,043.78	\$941,043.78
XS0264737726	58889.00	\$2,392,415.24	\$2,392,415.24
XS0278638258	58890.00	\$22,814,094.32	\$22,814,094.32
XS0266833515	58894.00	\$8,516,694.38	\$14,194,490.63
XS0266833515	58894.02	\$5,677,796.25	
XS0342777371	58980.01	\$2,462,043.03	\$4,074,095.71
XS0342777371	58980.05	\$1,612,052.68	
XS0342777371	58982.01	\$3,633,860.78	\$6,013,173.69
XS0342777371	58982.03	\$1,871,321.00	
XS0342777371	58982.13	\$507,991.91	
CH0027120812	59098.15	\$4,460,213.38	\$4,460,213.38
XS0360205479	59573.00	\$4,941,471.56	\$4,941,471.56
XS0204933997	59716.00	\$1,476,563.53	\$1,476,563.53
XS0209163897	61052.00	\$44,012,164.04	\$44,012,164.04
XS0189451346	62721.01	\$67,435,259.23	\$67,435,259.23
XS0257988484	62743.57	\$312,203.27	\$14,552,163.37
XS0257988484	62743.58	\$2,242,187.12	
XS0297183187	62743.59	\$790,168.74	
XS0297183187	62743.60	\$5,531,181.15	
XS0326264917	62743.61	\$4,966,870.20	

XS0326264917	62743.62	\$709,552.89	
XS0257988484	62744.41	\$3,831,585.58	\$21,828,245.04
XS0297183187	62744.42	\$9,482,024.83	
XS0326264917	62744.43	\$8,514,634.63	
XS0109171586	62783.08	\$4,753,674.53	\$4,753,674.53
XS0254946287	62813.10	\$7,051,053.73	\$7,051,053.73
XS0254946287	62814.10	\$6,514,203.25	\$6,514,203.25
XS0254946287	62815.10	\$47,400,923.90	\$47,400,923.90
XS0254946287	62818.10	\$3,595,176.56	\$3,595,176.56
XS0254946287	62819.12	\$391,290.44	\$391,290.44
XS0254946287	62820.05	\$782,580.88	\$782,580.88
XS0254946287	62821.08	\$1,566,726.92	\$1,566,726.92
XS0232364868	63602.01	\$7,160,086.49	\$11,933,477.47
XS0232364868	63602.02	\$4,773,390.98	
XS0245046544	63604.08	\$212,865.86	\$1,419,105.77
XS0245046544	63604.17	\$354,776.44	
XS0245046544	63604.18	\$709,552.89	
XS0245046544	63604.19	\$141,910.58	
XS0297392770	63654.09	\$3,608,350.86	\$3,608,350.86
XS0216921741	63660.00	\$1,302,633.09	\$7,236,850.46
XS0216921741	63660.01	\$3,401,319.71	
XS0216921741	63660.04	\$2,532,897.66	
XS0297392770	63661.15	\$3,608,350.86	\$3,608,350.86
XS0223929489	64035.00	\$35,880,471.62	\$35,880,471.62
XS0268043709	66501.26	\$4,355,235.61	\$4,355,235.61
XS0336952337	67474.05	\$102,514.40	\$102,514.40
XS0336952337	67475.04	\$881,075.20	\$881,075.20
XS0336952337	67476.06	\$680,821.60	\$680,821.60
XS0336952337	67477.04	\$265,988.80	\$265,988.80
XS0187966949	555829.10	\$4,568,724.58	\$28,681,259.34
XS0187966949	555829.11	\$6,852,074.74	
XS0204933997	555829.36	\$8,592,581.37	
XS0339537390	555829.37	\$2,050,607.81	
XS0339537390	555829.38	\$3,970,657.96	
XS0204933997	555829.44	\$2,646,612.88	
XS0334171799	562783.22	\$13,764,756.05	\$23,859,450.49
XS0379485864	562783.81	\$5,066,944.44	
XS0384072103	562783.82	\$5,027,750.00	
XS0334382065	5055829.17	\$3,107,841.64	\$14,669,713.29
XS0334382065	5055829.18	\$2,071,894.43	
XS0325550555	5055829.52	\$3,795,990.89	
XS0325550555	5055829.69	\$5,693,986.33	

AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM
LEHMAN PROGRAM SECURITY

TO: THE DEBTOR AND THE BANKRUPTCY COURT

1. For value received, the adequacy and sufficiency of which are hereby acknowledged, **DEUTSCHE BANK AG, LONDON BRANCH** ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to **BKM HOLDINGS (CAYMAN) LTD.** (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the amount specified in Schedule 1 hereto, in Seller's right, title and interest in and to the Proof of Claim Numbers specified in Schedule 1 hereto filed by Seller's predecessor-in-title (collectively, the "Proofs of Claim") as is specified in Schedule 1 hereto (the "Purchased Portion") against Lehman Brothers Holdings, Inc. (the "Debtor"), as guarantor of the Purchased Security (as defined below) and debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (SCC), (b) all rights and benefits of Seller relating to the Purchased Portion, including without limitation (i) any right to receive cash, securities, instruments, interest, damages, penalties, fees or other property, which may be paid or distributed with respect to the Purchased Portion or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Portion, whether under a plan of reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Portion, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to the Purchased Portion, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller acquired the rights underlying or constituting a part of the Purchased Portion, but only to the extent related to the Purchased Portion, (c) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), and (c), the "Transferred Claims"), and (d) the security or securities (any such security, a "Purchased Security") relating to the Purchased Portion and specified in Schedule 1 attached hereto. Except to the extent set forth herein, Purchaser does not assume and shall not be responsible for any obligations or liabilities of Seller related to or in connection with the Transferred Claims, Purchased Securities or the Proceedings.

2. Seller hereby represents and warrants to Purchaser that: (a) the Proofs of Claim were duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proofs of Claim relate to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on <http://www.lehman-docket.com> as of July 17, 2009; (c) Seller owns and has good and marketable title to the Transferred Claims, free and clear of any and all liens, claims, set-off rights, security interests, participations, or encumbrances created or incurred by Seller or against Seller; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer of Claim; (e) the Proofs of Claim include the Purchased Portion specified in Schedule 1 attached hereto; (f) neither Seller nor any of its affiliates have engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors holding claims of the same class and type; (g) (x) on or around the dates set forth in Schedule 2, Seller or a Predecessor in Interest received the distributions in the amounts set forth in Schedule 2 made by the Debtor relating to the Transferred Claims (the "LBHI Distributions"), and (y) on or around the dates set forth in Schedule 3, Seller or a Predecessor in Interest received the distributions in the amounts set forth in Schedule 3 made by Lehman Brothers Treasury Co. B.V. ("LBT"), with respect to the Purchased Securities relating to the Purchased Portion; and (h) other than the distributions set out herein, Seller has not received any distributions in respect of the Transferred Claims and/or Purchased Securities.

3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives to the fullest extent permitted by law any notice or right to receive notice of a hearing pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of

Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Purchaser.

4. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, which result from Seller's breach of its representations and warranties made herein.

5. Seller shall promptly (but in any event no later than three (3) business days) remit any payments, distributions or proceeds received by Seller on or after the trade date of February 16, 2018, in respect of the Transferred Claims and Purchased Securities to Purchaser (including, for the avoidance of doubt, the distribution made by Debtor on or about April 5, 2018, and the distribution made by LBT on or about May 2, 2018). Seller has transferred, or shall transfer as soon as practicable after the date hereof, to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer of Claim supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Securities.

6. To the extent that Buyer enforces any remedy against Seller under this Agreement and receives payment or another remedy from Seller in respect of such remedy, the Seller and the Buyer agree that, to the extent permitted by law, without the need for further action on the part of either party, Seller shall be subrogated to the rights of Buyer against any other entity, including Seller's predecessors-in-title, with respect to such remedy to the extent that Buyer receives such payment or other remedy from Seller.

7. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered, all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer of Claim, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proofs of Claim.

8. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

[Signatures appear on following page]

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is executed this 24th day of August, 2018.

BKM HOLDINGS (CAYMAN) LTD.

By: Midtown Acquisitions L.P., its sole shareholder
By: Midtown Acquisitions GP LLC, its general partner

By: _____
Name: AVRAM Z. FRIEDMAN
Title: Manager

c/o Davidson Kempner Capital Management
520 Madison Avenue, 30th Floor
New York, New York 10022
Tel: 212-446-4018
Email: jdonovan@dkpartners.com
Attn: Jennifer Donovan



DEUTSCHE BANK AG, LONDON BRANCH

By: _____
Name:
Title:

By: _____
Name:
Title:

c/o Deutsche Bank Securities Inc.
60 Wall Street
New York, NY 10023
Attn: Rich Vichaidith
Email: Richard.vichaidith@db.com

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is executed this 24th day of August, 2018.

BKM HOLDINGS (CAYMAN) LTD.

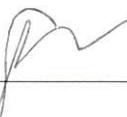
By: Midtown Acquisitions L.P., its sole shareholder
By: Midtown Acquisitions GP LLC, its general partner

By: _____
Name:
Title:

c/o Davidson Kempner Capital Management
520 Madison Avenue, 30th Floor
New York, New York 10022
Tel: 212-446-4018
Fax: 212-371-4318
Email: jdonovan@dkpartners.com
Attn: Jennifer Donovan

DEUTSCHE BANK AG, LONDON BRANCH

By: 
Name:
Title:

By: 
Name:
Title:

c/o Deutsche Bank Securities Inc.
60 Wall Street
New York, NY 10023
Attn: Rich Vichaidith
Email: Richard.vichaidith@db.com

Schedule 1

Transferred Claims

Purchased Portion

[See attached spreadsheet]

Schedule 1: Transferred Claims

Proof of Claim ISIN/CUSIP	Issuer	Guarantor	Amount of the Purchased Security	Principal/Notional Amount of the Purchased Security	Purchased Portion of Allowed Claim Amount
59098.15	CH0027120812	Lehman Brothers Treasury Co. B.V.	CHF 5,000,000.00	CHF 5,000,000.00	USD 4,460,213.38
58885	CH0029197156	Lehman Brothers Treasury Co. B.V.	CHF 15,940,000.00	CHF 15,940,000.00	USD 14,421,182.03
58873	CH0034783636	Lehman Brothers Treasury Co. B.V.	CHF 3,000,000.00	CHF 3,000,000.00	USD 2,676,128.03
58750	CH0043088605	Lehman Brothers Treasury Co. B.V.	USD 2,750,000.00	USD 2,750,000.00	USD 2,711,308.88
58751	CH0043088621	Lehman Brothers Treasury Co. B.V.	CHF 1,050,000.00	CHF 1,050,000.00	USD 869,732.71
58888	XS0107875642	Lehman Brothers Treasury Co. B.V.	JPY 100,000,000.00	JPY 100,000,000.00	USD 941,043.78
62783.08	XS0109171586	Lehman Brothers Treasury Co. B.V.	JPY 500,000,000.00	JPY 500,000,000.00	USD 4,753,674.53
58879	XS0117279058	Lehman Brothers Treasury Co. B.V.	JPY 1,100,000,000.00	JPY 1,100,000,000.00	USD 10,402,549.03
55813.14	XS0187966949	Lehman Brothers Treasury Co. B.V.	USD 582,000.00	USD 582,000.00	USD 589,055.76
55813.14	XS0187966949	Lehman Brothers Treasury Co. B.V.	USD 90,000.00	USD 90,000.00	USD 91,091.10
55813.15	XS0187966949	Lehman Brothers Treasury Co. B.V.	USD 448,000.00	USD 448,000.00	USD 453,431.24
55814.12	XS0187966949	Lehman Brothers Treasury Co. B.V.	USD 332,000.00	USD 332,000.00	USD 336,024.94
55814.19	XS0187966949	Lehman Brothers Treasury Co. B.V.	USD 221,000.00	USD 221,000.00	USD 223,679.25
55816.08	XS0187966949	Lehman Brothers Treasury Co. B.V.	USD 360,000.00	USD 360,000.00	USD 364,364.39
55816.09	XS0187966949	Lehman Brothers Treasury Co. B.V.	USD 540,000.00	USD 540,000.00	USD 546,546.58
55822.03	XS0187966949	Lehman Brothers Treasury Co. B.V.	USD 180,000.00	USD 180,000.00	USD 182,182.19
55822.04	XS0187966949	Lehman Brothers Treasury Co. B.V.	USD 120,000.00	USD 120,000.00	USD 121,454.80
55825.16	XS0187966949	Lehman Brothers Treasury Co. B.V.	USD 1,600,000.00	USD 1,600,000.00	USD 1,619,397.28
55825.18	XS0187966949	Lehman Brothers Treasury Co. B.V.	USD 2,400,000.00	USD 2,400,000.00	USD 2,429,095.92
555829.1	XS0187966949	Lehman Brothers Treasury Co. B.V.	USD 4,514,000.00	USD 4,514,000.00	USD 4,568,724.58
55813.25	XS0204933997	Lehman Brothers Treasury Co. B.V.	USD 1,245,000.00	USD 1,245,000.00	USD 1,267,808.00
55814.34	XS0204933997	Lehman Brothers Treasury Co. B.V.	USD 1,344,000.00	USD 1,344,000.00	USD 1,368,621.64
55816.06	XS0204933997	Lehman Brothers Treasury Co. B.V.	USD 49,000.00	USD 49,000.00	USD 49,897.66
55816.06	XS0204933997	Lehman Brothers Treasury Co. B.V.	USD 150,000.00	USD 150,000.00	USD 152,747.95
55825.34	XS0204933997	Lehman Brothers Treasury Co. B.V.	USD 400,000.00	USD 400,000.00	USD 407,327.87
55825.34	XS0204933997	Lehman Brothers Treasury Co. B.V.	USD 5,420,000.00	USD 5,420,000.00	USD 5,519,292.64
59716	XS0204933997	Lehman Brothers Treasury Co. B.V.	USD 1,450,000.00	USD 1,450,000.00	USD 1,476,563.53
58756	XS0205508137	Lehman Brothers Treasury Co. B.V.	JPY 500,000,000.00	JPY 500,000,000.00	USD 4,710,168.62
61052	XS0209163897	Lehman Brothers Treasury Co. B.V.	EUR 30,000,000.00	EUR 30,000,000.00	USD 44,012,164.04
58770	XS0210433206	Lehman Brothers Treasury Co. B.V.	EUR 2,355,000.00	EUR 2,355,000.00	USD 3,456,480.48
58771	XS0213416141	Lehman Brothers Treasury Co. B.V.	EUR 2,273,000.00	EUR 2,273,000.00	USD 3,257,359.66

Proof of Claim ISIN/CUSIP	Issuer	Guarantor	Principal/Notional Amount of the Purchased Security	Purchased Portion of Allowed Claim Amount
63660	XS0216921741	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 900,000.00 USD 1,302,633.09
63660.01	XS0216921741	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 2,350,000.00 USD 3,401,319.71
63660.04	XS0216921741	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 1,750,000.00 USD 2,532,897.66
58867	XS0220326408	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	CHF 3,540,000.00 USD 3,157,831.07
30467.08	XS0220691017	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 8,750,000.00 USD 10,464,856.97
30467.09	XS0220691017	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 8,750,000.00 USD 16,250,000.00 USD 19,434,734.37
58866	XS0222780701	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 820,000.00 USD 1,163,666.73
64035	XS0223929489	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 25,000,000.00 USD 35,880,471.62
58870	XS0229584296	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 8,157,000.00 USD 12,353,998.86
58871	XS022364868	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 519,000.00 USD 774,184.35
63602.01	XS022364868	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 4,800,000.00 USD 7,160,086.49
63602.02	XS022364868	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 3,200,000.00 USD 4,773,390.98
50717.02	XS0243626123	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 20,000,000.00 USD 20,156,216.15
55788.02	XS0245046544	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 5,000,000.00 USD 7,095,528.86
55789.02	XS0245046544	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 4,892,000.00 USD 6,942,265.43
55790.02	XS0245046544	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 5,108,000.00 USD 7,248,792.28
58868	XS0245046544	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 7,500,000.00 USD 10,643,293.29
63604.17	XS0245046544	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 250,000.00 USD 354,776.44
63604.18	XS0245046544	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 500,000.00 USD 709,552.89
63604.19	XS0245046544	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 100,000.00 USD 141,910.58
63604.08	XS0245046544	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 150,000.00 USD 212,865.86
58886	XS0245162531	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 5,000,000.00 USD 7,095,528.86
58876	XS0251195847	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	GBP 10,000,000.00 USD 17,972,121.90
62813.1	XS0254946287	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 4,505,000.00 USD 7,051,053.73
62814.1	XS0254946287	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 4,162,000.00 USD 6,514,203.25
62815.1	XS0254946287	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 30,285,000.00 USD 47,400,923.90
62818.1	XS0254946287	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 2,297,000.00 USD 3,595,176.56
62819.12	XS0254946287	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 250,000.00 USD 391,290.44
62820.05	XS0254946287	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 500,000.00 USD 782,580.88
62821.08	XS0254946287	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 1,001,000.00 USD 1,566,726.92
36769.09	XS0255434085	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 2,600,000.00 USD 3,747,988.77
62743.57	XS0257988484	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 220,000.00 USD 312,203.27
62743.58	XS0257988484	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 1,580,000.00 USD 2,242,187.12
62744.41	XS0257988484	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 2,700,000.00 USD 3,831,585.58
56717.05	XS0258779775	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 5,830,853.56 USD 8,290,678.54
56717.06	XS0258779775	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 1,819,146.44 USD 2,586,578.14

Proof of Claim ISIN/CUSIP	Issuer	Guarantor	Principal/Notional Amount of the Purchased Security	Purchased Portion of Allowed Claim Amount
58889	XS0264737726	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	MXN 25,000,000.00 USD 2,392,415.24
58875	XS0265524438	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 5,000,000.00 USD 5,012,529.17
58894	XS0266833515	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 6,000,000.00 USD 8,516,694.38
58894.02	XS0266833515	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 4,000,000.00 USD 5,677,796.25
66501.26	XS0268043709	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 3,069,000.00 USD 4,355,235.61
58872	XS0269529136	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	CHF 5,000,000.00 USD 4,460,213.38
49737.09	XS0272317131	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 1,800,000.00 USD 2,554,390.44
49737.11	XS0272317131	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 1,200,000.00 USD 1,702,926.96
49737.16	XS0272317131	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 2,000,000.00 USD 2,838,211.60
46900.01	XS0273044940	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 1,700,000.00 USD 2,412,479.81
46900.04	XS0273044940	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 3,000,000.00 USD 4,257,317.31
46900.07	XS0273044940	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 300,000.00 USD 425,731.73
41876	XS0276072682	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 200,000.00 USD 238,389.54
41877	XS0276072682	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 49,000.00 USD 58,405.44
41878	XS0276072682	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 149,000.00 USD 177,600.21
41879	XS0276072682	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 72,000.00 USD 85,820.23
41880	XS0276072682	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 210,000.00 USD 250,309.02
41881	XS0276072682	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 110,000.00 USD 131,114.25
41882	XS0276072682	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 200,000.00 USD 238,389.54
41884	XS0276072682	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 385,000.00 USD 458,899.86
41885	XS0276072682	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 62,000.00 USD 73,900.76
41887	XS0276072682	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 143,000.00 USD 170,448.52
41888	XS0276072682	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 198,000.00 USD 236,005.64
41889	XS0276072682	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 352,000.00 USD 419,565.59
46900.05	XS0276438255	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 6,500,000.00 USD 9,224,187.51
46900.06	XS0276438255	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 3,500,000.00 USD 4,966,870.20
56624.1	XS0278216691	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 957,000.00 USD 1,358,084.22
58890	XS0278638258	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 26,300,000.00 USD 22,814,094.32
49617.07	XS0280164921	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 10,000,000.00 USD 14,191,057.71
58749	XS0280339077	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	CHF 5,000,000.00 USD 4,460,213.38
35433	XS0281184498	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	HKD 10,000,000.00 USD 1,283,031.64
45144.01	XS0286127021	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 5,000,000.00 USD 4,801,085.88
35433	XS0287989031	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	HKD 14,250,000.00 USD 1,829,115.44
35433	XS0287990047	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 2,027,000.00 USD 2,028,578.67
58777	XS0292459327	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 678,000.00 USD 678,000.00
58754	XS0294695043	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 1,550,000.00 USD 2,350,000.00

Proof of Claim ISIN/CUSIP	Issuer	Guarantor	Principal/Notional Amount of the Purchased Security	Purchased Portion of Allowed Claim Amount
58754	XS0294695043	Lehman Brothers Treasury Co. B.V.	USD 2,350,000.00	USD 1,550,000.00
55744.12	XS0296489304	Lehman Brothers Treasury Co. B.V.	EUR 37,800,000.00	USD 45,454,363.75
55744.13	XS0296489304	Lehman Brothers Treasury Co. B.V.	EUR 8,200,000.00	USD 9,860,470.44
62743.59	XS0297183187	Lehman Brothers Holdings Inc.	EUR 500,000.00	USD 790,168.74
62743.6	XS0297183187	Lehman Brothers Holdings Inc.	EUR 3,500,000.00	USD 5,531,181.15
62744.42	XS0297183187	Lehman Brothers Holdings Inc.	EUR 6,000,000.00	USD 9,482,024.83
63654.09	XS0297392770	Lehman Brothers Holdings Inc.	EUR 2,500,000.00	USD 3,608,350.86
63661.15	XS0297392770	Lehman Brothers Holdings Inc.	EUR 2,500,000.00	USD 3,608,350.86
42951	XS0299624568	Lehman Brothers Holdings Inc.	SEK 21,950,000.00	USD 2,071,606.30
50351	XS0301316906	Lehman Brothers Holdings Inc.	EUR 3,000,000.00	USD 4,350,234.83
50355	XS0301316906	Lehman Brothers Treasury Co. B.V.	EUR 1,750,000.00	USD 2,537,636.98
50355.02	XS0301316906	Lehman Brothers Treasury Co. B.V.	EUR 250,000.00	USD 362,519.57
35433	XS0301889779	Lehman Brothers Treasury Co. B.V.	HKD 38,370,000.00	USD 4,926,899.23
58779	XS0309101508	Lehman Brothers Treasury Co. B.V.	USD 1,965,000.00	USD 1,965,000.00
58755	XS0309485729	Lehman Brothers Treasury Co. B.V.	EUR 2,360,000.00	USD 3,349,089.62
58874	XS0315257484	Lehman Brothers Treasury Co. B.V.	GBP 1,300,000.00	USD 2,331,286.83
58884	XS0315504323	Lehman Brothers Holdings Inc.	EUR 110,000,000.00	USD 156,710,195.23
58721	XS0317292117	Lehman Brothers Holdings Inc.	EUR 1,000,000.00	USD 1,156,778.03
58878	XS0323352095	Lehman Brothers Holdings Inc.	EUR 2,550,000.00	USD 3,618,719.72
55814.63	XS0325550555	Lehman Brothers Holdings Inc.	EUR 110,000,000.00	USD 156,710,195.23
55814.77	XS0325550555	Lehman Brothers Holdings Inc.	EUR 1,000,000.00	USD 1,156,778.03
55825.43	XS0325550555	Lehman Brothers Holdings Inc.	EUR 2,550,000.00	USD 3,618,719.72
55825.52	XS0325550555	Lehman Brothers Holdings Inc.	EUR 110,000,000.00	USD 156,710,195.23
50555829.52	XS0325550555	Lehman Brothers Holdings Inc.	EUR 1,000,000.00	USD 1,156,778.03
50555829.69	XS0325550555	Lehman Brothers Holdings Inc.	EUR 2,550,000.00	USD 3,618,719.72
62743.61	XS0326264917	Lehman Brothers Holdings Inc.	EUR 3,500,000.00	USD 4,966,870.20
62743.62	XS0326264917	Lehman Brothers Holdings Inc.	EUR 500,000.00	USD 709,552.89
58773	XS0326264917	Lehman Brothers Holdings Inc.	EUR 6,000,000.00	USD 8,514,634.63
62744.43	XS0326264917	Lehman Brothers Holdings Inc.	EUR 483,000.00	USD 685,428.09
41892	XS0329804735	Lehman Brothers Holdings Inc.	AUD 17,000,000.00	USD 13,764,756.05
41896	XS0329804735	Lehman Brothers Holdings Inc.	USD 278,000.00	USD 278,000.00
58773	XS0329905417	Lehman Brothers Holdings Inc.	EUR 483,000.00	USD 685,428.09
562783.22	XS0334171799	Lehman Brothers Holdings Inc.	USD 2,000,000.00	USD 1,380,940.70
58778	XS0334274098	Lehman Brothers Holdings Inc.	USD 1,000,000.00	USD 690,470.35
50555829.17	XS0334382065	Lehman Brothers Holdings Inc.	EUR 2,190,000.00	USD 3,107,841.64
50555829.18	XS0334382065	Lehman Brothers Holdings Inc.	EUR 1,460,000.00	USD 2,071,894.43
67474.05	XS0336952337	Lehman Brothers Holdings Inc.	USD 100,900.00	USD 102,514.40

Proof of Claim ISIN/CUSIP	Issuer	Guarantor	Purchased Security	Principal/Notional Amount of the Purchased Security	Purchased Portion of Allowed Claim Amount
67475.04	XS0336952337	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 867,200.00	USD 881,075.20
67476.06	XS0336952337	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 670,100.00	USD 680,821.60
67477.04	XS0336952337	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 261,800.00	USD 265,988.80
58772	XS0337437007	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 313,000.00	USD 313,000.00
55813.24	XS0339537390	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 890,000.00	USD 1,263,004.14
55814.32	XS0339537390	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 63,000.00	USD 89,403.66
55825.32	XS0339537390	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 1,800,000.00	USD 2,554,390.39
555829.37	XS0339537390	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 1,445,000.00	USD 2,050,607.81
555829.38	XS0339537390	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 2,798,000.00	USD 3,970,657.96
58980.01	XS0342777371	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 1,696,316.34	USD 2,462,043.03
58980.05	XS0342777371	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 1,110,683.80	USD 1,612,052.68
58982.01	XS0342777371	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 2,503,683.66	USD 3,633,860.78
58982.03	XS0342777371	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 1,289,316.26	USD 1,871,321.00
58982.13	XS0342777371	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 349,999.94	USD 507,991.91
58775	XS0344537997	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 50,000.00	USD 50,000.00
58753	XS0346686719	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 1,051,000.00	USD 1,491,480.17
58769	XS0349282151	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 108,000.00	USD 153,263.42
58774	XS0349908839	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 500,000.00	USD 709,552.89
58221.03	XS0352310485	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 3,250,000.00	USD 4,612,093.76
58221.04	XS0352310485	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 1,750,000.00	USD 2,483,435.10
42943.05	XS0352986904	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 6,500,000.00	USD 6,241,693.40
42943.06	XS0352986904	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 3,500,000.00	USD 3,360,911.83
42943.01	XS0352987894	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 6,500,000.00	USD 6,296,514.89
42943.02	XS0352987894	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 3,500,000.00	USD 3,390,431.10
58776	XS0353676082	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	CHF 700,000.00	USD 624,429.87
59573	XS0360205479	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 5,300,000.00	USD 4,941,471.56
58752	XS0360993991	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	CHF 10,500,000.00	USD 9,663,351.36
58768	XS0362447558	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 30,000.00	USD 42,720.39
58877	XS0365348936	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	MXN 525,000,000.00	USD 49,072,324.37
58887	XS0366684073	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	MXN 264,100,000.00	USD 24,666,790.91
58869	XS0367651782	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	CHF 11,917,000.00	USD 10,630,472.56
562783.81	XS0379485864	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 5,000,000.00	USD 5,066,944.44
562783.82	XS0384072103	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 5,000,000.00	USD 5,027,750.00

Schedule 2

LBHI Distributions

[See attached spreadsheet]

Schedule 2: LBHI Distributions (all USD)

ISIN	Proof of Claim No.	USD Allowed Amount	04/17/12	10/01/12	04/04/13	10/03/13	04/03/14	10/02/14	04/02/15	10/01/15	03/31/16	06/16/16	10/06/16	04/06/17	10/05/17	12/07/17	04/05/18
CH0027120812	\$90981.15	4,460,213.38	160,979.31	108,632.02	137,210.21	162,678.12	176,706.33	132,617.97	90,503.83	69,028.98	19,155.67	28,525.29	50,150.28	38,195.88	24,435.23	34,773.56	14,033.83
CH0029197156	58835	14,421,182.03	520,493.58	351,239.28	443,640.88	525,986.22	571,343.58	428,792.93	292,265.54	223,191.01	61,935.94	92,230.67	162,150.61	123,498.56	112,433.15	45,375.52	45,375.52
CH0034783656	58873	2,676,128.03	96,587.58	65,179.28	82,326.12	97,606.87	106,023.80	54,302.30	41,417.38	11,493.40	17,115.18	30,090.16	22,917.53	14,661.14	14,661.14	8,420.30	
CH0043088605	58750	2,711,308.88	97,857.34	66,036.06	83,408.40	98,890.02	107,417.61	86,616.83	55,016.17	41,961.87	11,644.50	17,340.18	30,485.74	23,218.80	14,853.87	21,138.42	8,530.99
CH0043088621	58751	869,722.71	31,390.64	21,183.02	26,755.71	31,721.90	34,457.38	25,860.24	17,648.06	13,460.51	5,735.31	5,562.38	9,779.20	7,448.12	4,764.82	6,780.77	2,736.57
X50 0787642	58838	941,003.78	4,753,674.53	171,571.00	115,797.49	146,238.90	178,332.78	141,343.61	96,456.76	73,570.76	20,416.03	30,402.13	53,449.93	40,705.80	26,042.95	37,061.50	14,957.19
X50 09171586	62782.08	33,964.42	22,919.86	28,949.47	37,282.61	44,322.84	51,322.84	27,598.57	19,095.86	14,564.16	6,041.58	6,018.45	5,155.49	4,075.80	3,705.80	2,960.94	
X50 17291586	58879	10,402,549.03	375,451.81	253,622.29	320,015.17	379,413.93	412,131.93	309,304.71	211,081.97	160,996.19	44,676.76	66,595.90	116,965.42	89,084.20	56,990.26	81,102.32	32,731.10
X50 87966949	55813.14	91,091.10	3,287.69	2,218.60	2,802.25	3,332.38	3,608.87	2,708.46	1,848.36	1,409.78	391.21	582.57	1,074.22	5,044.49	3,227.13	710.18	286.61
X50 87966949	55816.09	589,505.76	14,740.21	14,364.92	18,121.21	21,484.73	23,337.42	17,514.71	11,952.74	9,116.38	2,539.87	3,767.31	6,623.29	780.04	4,592.50	1,833.43	
X50 87966949	55817.14	589,505.76	16,365.24	16,365.24	17,514.71	19,364.20	13,482.12	9,196.42	5,034.77	3,696.72	1,947.39	2,899.92	5,098.34	3,885.04	2,484.11	3,535.12	
X50 87966949	55813.15	13,964.42	11,043.68	11,043.68	13,940.87	13,940.87	13,940.87	13,940.87	13,940.87	13,940.87	13,940.87	13,940.87	13,940.87	13,940.87	13,940.87	1,476.69	
X50 87966949	55814.12	33,604.24	12,127.91	12,127.91	8,184.87	10,337.19	12,255.89	13,312.75	9,991.21	6,818.40	4,143.15	2,409.95	3,778.23	2,877.61	1,840.90	2,619.78	1,057.28
X50 87966949	55814.19	23,679.25	8,073.10	5,447.88	6,881.80	8,158.29	8,650.77	8,458.75	8,458.75	8,458.75	8,458.75	8,458.75	8,458.75	8,458.75	1,743.89	763.79	
X50 87966949	55815.75	13,150.75	16,849.73	16,849.73	11,274.90	140,852.66	166,635.36	135,844.40	92,705.68	70,708.36	19,621.71	29,219.28	51,376.71	39,125.14	25,029.71	35,619.55	
X50 87966949	55816.69	546,565.58	19,726.12	13,311.57	13,311.57	16,813.49	21,653.27	25,700.77	11,096.17	8,458.68	8,247.30	3,495.44	6,145.32	4,680.45	2,994.24	4,261.09	
X50 87966949	55817.03	182,182.19	5,604.50	4,437.19	5,604.50	6,644.50	7,217.75	5,416.92	3,696.72	2,819.56	782.43	1,165.15	2,048.44	1,560.15	998.08	1,420.36	
X50 87966949	55822.04	535,431.24	16,454.80	4,383.58	2,258.13	3,736.33	4,429.84	3,611.28	2,464.48	1,879.70	521.62	777.76	1,365.62	946.90	362.15	946.90	
X50 87966949	55823.16	1,619,397.28	57,447.76	57,447.76	49,817.00	59,064.55	64,157.86	48,150.42	32,859.78	25,062.78	6,954.97	10,366.86	18,208.37	13,868.01	8,871.85	12,625.45	
X50 87966949	55825.18	2,459,095.92	87,671.63	59,162.35	74,726.64	88,506.82	96,236.79	72,235.64	49,389.84	37,594.82	10,432.45	15,555.28	27,312.56	20,802.60	13,307.77	18,938.17	
X50 87966949	55829.1	16,849.73	16,849.73	11,274.90	140,852.66	166,635.36	181,005.37	135,844.40	92,705.68	70,708.36	19,621.71	29,219.28	51,376.71	39,125.14	25,029.71	35,619.55	
X50 87966949	55829.11	6,852,074.74	247,307.07	166,887.69	210,791.40	249,916.88	271,467.96	203,736.50	139,037.98	106,046.88	29,428.22	43,822.44	77,044.18	58,679.04	37,539.02	53,421.44	
X50 87966949	55829.34	121,454.80	4,383.58	2,258.13	3,736.33	4,429.84	5,111.83	3,611.28	2,464.48	1,879.70	521.62	777.76	1,365.62	946.90	362.15	946.90	
X50 87966949	55829.54	1,619,397.28	57,447.76	57,447.76	49,817.00	59,064.55	64,157.86	48,150.42	32,859.78	25,062.78	6,954.97	10,366.86	18,208.37	13,868.01	8,871.85	12,625.45	
X50 87966949	55830.20	1,619,397.28	57,447.76	57,447.76	49,817.00	59,064.55	64,157.86	48,150.42	32,859.78	25,062.78	6,954.97	10,366.86	18,208.37	13,868.01	8,871.85	12,625.45	
X50 87966949	55831.34	1,368,621.64	49,876.39	49,876.39	42,103.11	42,103.11	49,917.96	54,222.54	40,693.97	27,771.70	21,181.62	5,873.02	15,388.67	17,120.51	11,749.71	10,875.33	
X50 87966949	55831.34	1,368,621.64	49,876.39	49,876.39	42,103.11	42,103.11	49,917.96	54,222.54	40,693.97	27,771.70	21,181.62	5,873.02	15,388.67	17,120.51	11,749.71	10,875.33	
X50 87966949	55831.50	1,215.30	1,806.92	1,806.92	1,819.92	1,819.92	1,976.86	1,483.63	1,012.49	772.24	214.29	319.12	561.04	427.30	273.36	389.02	157.00
X50 87966949	55831.66	152,747.95	5,513.02	3,720.30	4,699.01	5,571.20	6,051.62	4,541.73	3,099.46	2,364.02	656.02	976.90	1,717.48	1,309.08	836.82	480.61	837.43
X50 87966949	55825.34	407,327.87	9,207.40	9,207.40	42,103.11	42,103.11	49,917.96	54,222.54	40,693.97	27,771.70	21,181.62	5,873.02	15,388.67	17,120.51	11,749.71	10,875.33	
X50 87966949	55825.34	55813.25	49,876.39	49,876.39	42,103.11	42,103.11	49,917.96	54,222.54	40,693.97	27,771.70	21,181.62	5,873.02	15,388.67	17,120.51	11,749.71	10,875.33	
X50 87966949	55826.00	59,120.97	59,120.97	33,333.36	35,962.87	35,962.87	38,140.82	32,859.78	25,062.78	20,416.03	16,921.71	20,160.34	5,594.53	9,830.99	14,662.41	10,499.44	
X50 87966949	55826.00	59,120.97	59,120.97	33,333.36	35,962.87	35,962.87	38,140.82	32,859.78	25,062.78	20,416.03	16,921.71	20,160.34	5,594.53	9,830.99	14,662.41	10,499.44	
X50 87966949	55826.00	59,120.97	59,120.97	33,333.36	35,962.87	35,962.87	38,140.82	32,859.78	25,062.78	20,416.03	16,921.71	20,160.34	5,594.53	9,830.99	14,662.41	10,499.44	
X50 87966949	55826.00	59,120.97	59,120.97	33,333.36	35,962.87	35,962.87	38,140.82	32,859.78	25,062.78	20,416.03	16,921.71	20,160.34	5,594.53	9,830.99	14,662.41	10,499.44	
X50 87966949	55826.00	59,120.97	59,120.97	33,333.36	35,962.87	35,962.87	38,140.82	32,859.78	25,062.78	20,416.03	16,921.71	20,160.34	5,594.53	9,830.99	14,662.41	10,499.44	
X50 87966949	55826.00	59,120.97	59,120.97	33,333.36	35,962.87	35,962.87	38,140.82	32,859.78	25,062.78	20,416.03	16,921.71	20,160.34	5,594.53	9,830.99	14,662.41	10,499.44	
X50 87966949	55826.00	59,120.97	59,120.97	33,333.36	35,962.87	35,962.87	38,140.82	32,859.78	25,062.78	20,416.03	16,921.71	20,160.34	5,594.53	9,830.99	14,662.41	10,499.44	
X50 87966949	55826.00	59,120.97	59,120.97	33,333.36	35,962.87	35,962.87	38,140.82	32,859.78	25,062.78	20,416.03	16,921.71	20,160.34	5,594.53	9,830.99	14,662.41	10,499.44	
X50 87966949	55826.00	59,120.97	59,120.97	33,333.36	35,962.87	35,962.87	38,140.82	32,859.78	25,062.78	20,416.03	16,921.71	20,160.34	5,594.53	9,830.99	14,662.41	10,499.44	
X50 87966949	55826.00	59,120.97	59,120.97	33,333.36	35,962.87	35,962.87	38,140.82	32,859.78	25,062.78	20,416.03	16,921.71	20,160.34	5,594.53	9,830.99	14,662.41	10,499.44	
X50 87966949	55826.00	59,120.97	59,120.97	33,333.36	35,962.87	35,962.87	38,140.82	32,859.78	25,062.78	20,416.03	16,921.71	20,160.34	5,594.53	9,830.99	14,662.41	10,499.44	
X50 87966949	55826.00	59,120.97	59,120.97	33,333.36	35,962.87	35,962.87	38,140.82	32,859.78	25,062.78	20,416.03	16,921.71	20,160.34	5,594.53	9,830.99	14,662.41	10,499.44	
X50 87966949	55826.00	59,120.97	59,120.97	33,333.36	35,962.87	35,962.87	38,140.82	32,859.78	25,062.78	20,416.03	16,921.71						

ISIN	Proof of Claim No.	USD Allowed Amount	04/17/12	10/01/12	04/04/13	10/03/13	04/03/14	10/02/14	04/02/15	10/01/15	03/31/16	10/06/16	06/16/16	10/06/17	04/06/17	10/05/17	12/07/17	04/05/18		
X\$0254946287	62814.1	6,514,203.25	235,112.51	158,658.57	200,397.41	237,593.64	258,082.05	193,690.39	132,182.10	27,977.13	41,616.59	73,245.18	55,785.61	35,687.99	50,787.26	20,496.61				
X\$0254946287	62815.1	47,400,923.90	1,710,807.99	1,154,486.95	1,458,201.73	1,728,861.95	1,877,946.87	1,409,397.74	961,929.68	73,3,605.61	303,577.01	313,152.61	313,927.19	405,926.19	259,685.48	369,536.08	149,144.63			
X\$0254946287	62818.1	3,595,176.56	129,758.16	87,563.37	110,598.96	131,127.49	142,435.00	106,897.36	72,951.05	55,641.14	15,440.52	22,992.95	40,423.87	30,787.97	19,696.13	28,029.39	11,312.04			
X\$0254946287	62819.12	391,290.44	14,122.57	9,530.19	12,037.33	14,271.60	15,502.29	11,634.45	7,938.81	6,055.84	1,680.51	2,502.50	3,350.89	2,143.68	3,359.63	3,350.89	1,231.17			
X\$0254946287	62820.05	782,580.88	28,245.14	19,060.38	28,543.21	31,004.57	24,974.65	28,543.21	23,268.91	62,071.15	54,584.35	31,791.03	24,247.62	6,728.76	10,020.00	17,616.15	13,416.96	4,286.35		
X\$0254946287	62821.08	1,566,276.92	56,546.76	38,158.87	48,197.46	57,143.50	61,441.01	58,489.16	76,051.82	58,006.16	16,096.82	23,970.26	42,142.08	32,096.61	20,533.31	8,383.96	12,214.81	4,929.62		
X\$0254946287	62824.09	36769.09	7,479,887.77	135,273.50	91,285.23	115,299.94	136,701.03	148,441.01	111,441.01	76,051.82	6,096.16	16,096.82	23,970.26	42,142.08	32,096.61	20,533.31	8,383.96	12,214.81	4,929.62	
X\$0254946287	62743.57	312,203.27	11,266.13	7,603.36	9,604.36	11,387.04	12,368.98	9,282.91	6,335.03	4,831.84	1,340.84	1,986.70	3,510.38	2,673.61	1,710.40	2,434.05	982.33			
X\$0257988484	62743.58	2,242,187.12	80,925.67	54,110.24	68,976.74	81,779.67	88,831.77	66,668.18	45,497.04	34,701.45	9,629.72	14,339.91	25,210.97	20,312.51	14,339.91	12,283.79	17,480.96	7,034.92		
X\$0257988484	62744.41	8,516,983.58	138,290.77	93,321.49	117,748.12	139,084.53	151,801.13	113,264.64	59,299.55	15,879.63	12,111.69	3,361.02	5,005.00	8,799.47	6,701.78	4,287.36	4,287.36	1,246.35		
X\$0258797755	56171.05	8,290,678.54	299,229.70	201,926.02	255,047.38	302,387.32	378,432.08	246,511.30	168,229.22	128,311.59	35,606.72	53,023.03	93,219.72	70,998.80	45,420.39	64,637.36	26,086.20	17,864.90		
X\$0258797755	56171.06	2,586,578.14	93,355.52	62,998.15	79,571.29	94,340.70	102,475.98	76,908.15	52,485.21	40,031.46	11,108.80	16,542.46	29,682.27	22,150.65	14,170.54	20,165.97	8,178.53			
X\$0264737726	58889	2,392,415.24	86,541.74	58,269.16	73,598.22	87,258.96	94,783.56	71,134.99	48,545.38	37,026.47	10,724.92	15,300.69	26,906.12	20,487.90	13,106.82	18,652.20	7,527.61			
X\$0265544438	58885	5,016,915.39	180,913.65	122,201.18	154,201.18	182,838.18	190,040.28	170,711.08	128,228.82	98,588.18	66,668.18	10,040.28	21,527.76	32,057.63	25,210.97	20,312.51	14,339.91	12,283.79	17,480.96	
X\$0266833515	58894.02	8,516,694.96	307,387.00	207,430.82	262,000.35	310,630.84	337,417.46	253,231.55	172,815.39	131,809.55	35,677.41	54,448.52	95,761.03	72,934.74	46,658.62	66,339.47	26,797.35	5,358.17		
X\$0268043709	66501.26	4,355,235.61	157,190.43	133,980.76	158,849.24	172,547.29	179,496.61	88,735.69	67,404.28	18,704.82	132,671.97	190,520.83	21,500.36	18,704.82	13,106.82	18,652.20	7,527.61			
X\$026952136	58872	4,660,413.38	86,071.93	108,632.02	137,201.21	160,767.12	172,828.96	190,520.83	69,028.98	119,155.67	28,195.88	36,195.88	28,195.88	24,435.23	24,435.23	14,339.83	14,339.83			
X\$0272317131	49737.11	93,166.77	91,200.76	93,166.77	91,200.76	93,166.77	91,200.76	91,200.76	91,200.76	91,200.76	91,200.76	91,200.76	91,200.76	91,200.76	91,200.76	91,200.76	91,200.76			
X\$0272317131	49737.11	1,702,96.96	61,462.53	41,746.13	52,387.40	62,111.14	67,467.17	50,634.06	34,554.72	26,355.53	7,313.71	10,891.07	19,147.57	15,549.11	22,127.80	18,930.29	13,276.68	13,276.68		
X\$0272317131	49737.16	2,838,211.60	102,337.56	87,312.33	103,518.57	112,445.28	84,390.10	57,591.20	43,925.89	12,189.52	18,151.78	31,912.62	24,305.56	15,549.11	22,127.80	18,930.29	13,276.68	13,276.68		
X\$0273044940	46900.01	2,412,479.81	87,071.92	87,071.92	87,071.92	87,071.92	87,071.92	87,071.92	87,071.92	87,071.92	87,071.92	87,071.92	87,071.92	87,071.92	87,071.92	87,071.92	87,071.92			
X\$0273044940	46900.04	4,650,413.71	103,690.53	103,690.53	103,690.53	103,690.53	103,690.53	103,690.53	103,690.53	103,690.53	103,690.53	103,690.53	103,690.53	103,690.53	103,690.53	103,690.53	103,690.53			
X\$0273044940	46900.07	425,731.73	15,365.63	10,369.03	12,214.20	19,238.90	24,738.94	31,096.85	15,527.78	16,658.51	8,638.68	51,832.30	90,520.83	10,970.50	16,336.60	28,721.77	19,915.02	8,037.26		
X\$0276072682	4,876	238,389.54	8,604.02	5,806.16	7,333.61	9,444.50	11,736.60	12,130.23	12,130.23	12,130.23	12,130.23	12,130.23	12,130.23	12,130.23	12,130.23	12,130.23	12,130.23			
X\$0276072682	4,877	58,045.44	2,107.99	1,422,51	1,796,73	2,107.99	2,107.99	2,107.99	2,107.99	2,107.99	2,107.99	2,107.99	2,107.99	2,107.99	2,107.99	2,107.99	2,107.99			
X\$0276072682	4,878	171,766.25	6,410.00	4,323.59	5,463.54	6,477.64	7,036.22	5,280.68	5,280.68	5,280.68	5,280.68	5,280.68	5,280.68	5,280.68	5,280.68	5,280.68	5,280.68			
X\$0276072682	4,879	85,802.23	3,097.45	2,090.21	2,640.10	3,130.50	3,400.05	2,551.74	1,741.41	1,328.20	3,68.86	964.95	734.93	470.16	669.08	27,210.94	27,210.94	27,210.94		
X\$0276072682	4,880	250,369.02	9,034.23	15,365.63	19,238.90	24,738.94	30,096.85	35,277.56	9,129.56	9,166.83	7,646.48	10,727.27	14,784.89	1,075.02	1,600.85	2,722.77	4,143.56	787.58		
X\$0276072682	4,881	131,114.25	4,732.21	3,193.39	4,033.48	5,194.53	6,444.50	7,088.16	7,292.15	7,292.15	7,292.15	7,292.15	7,292.15	7,292.15	7,292.15	7,292.15	7,292.15			
X\$0276072682	4,882	238,389.54	8,604.02	6,806.16	7,333.61	8,694.82	10,736.60	12,130.23	12,130.23	12,130.23	12,130.23	12,130.23	12,130.23	12,130.23	12,130.23	12,130.23	12,130.23			
X\$0276072682	4,884	11,709.75	332,922.05	224,662.37	283,765.06	336,435.35	365,447.18	18,180.85	13,717.40	18,717.14	10,493.14	14,267.84	18,717.14	10,493.14	14,267.84	18,717.14	18,717.14			
X\$0276072682	4,885	73,900.76	2,667.25	179,265.72	120,972.05	181,157.50	196,779.25	2,695.39	1,979.91	2,273.42	2,604.46	1,478,82.68	100,784.60	31,761.66	73,205.63	40,484.86	576.15	232.52		
X\$0276072682	4,887	170,448.52	6,151.88	4,151.40	5,243.53	6,216.79	6,752.89	5,068.03	4,742.57	5,079.11	7,653.62	6,563.56	1,013,13.37	1,598.37	1,598.37	1,598.37	1,598.37	1,598.37		
X\$0276072682	4,888	1,702,96.96	8,517.98	5,748.10	7,260.27	8,930.50	10,717.28	12,043.48	4,788.87	5,029.20	6,203.90	8,389.49	1,023.84	6,265.32	2,021.07	1,122.82	1,122.82	1,122.82		
X\$0276072682	4,889	41,959.59	15,433.08	10,218.85	12,907.15	15,302.88	16,622.50	12,475.17	8,513.56	8,483.25	11,547.54	1,801.94	2,680.43	4,717.36	3,593.02	2,298.96	1,371.09	1,371.09		
X\$0276072682	4,890.05	9,224,87.51	332,922.05	224,662.37	283,765.06	336,435.35	365,447.18	18,180.85	13,717.40	18,717.14	10,493.14	14,267.84	18,717.14	10,493.14	14,267.84	18,717.14	18,717.14			
X\$0276072682	4,890.06	35433	1,283,031.64	46,307.55	46,307.55	46,307.55	46,307.55	46,307.55	46,307.55	46,307.55	46,307.55	46,307.55	46,307.55	46,307.55	46,307.55	46,307.55	46,307.55			
X\$0276072682	4,891.01	45,454,363.75	1,409,036.22	1,409,036.22	1,409,036.22	1,409,036.22	1,409,036.22	1,409,036.22	1,409,036.22	1,409,036.22	1,409,036.22	1,409,036.22	1,409,036.22	1,409,036.22	1,409,036.22	1,409,036.22	1,409,036.22			
X\$0276072682	4,892.00	35433	1,829,154.44	66,016.96	44,549.55	66,713.64	72,466.55	54,386.09	31,305.13	30,330.84	8,038.50	28,308.50	31,115.25	1,043,13.37	1,598.37	1,598.37	1,598.37	1,598.37		
X\$0276072682	4,893.00	45,454,363.75	1,409,036.22	1,409,036.22	1,409,036.22	1,409,036.22	1,409													

INN	Proof of Claim No.	USD Allowed Amount	04/17/12	10/01/12	04/04/13	10/03/13	04/03/14	10/02/14	04/02/15	10/01/15	03/31/16	06/16/16	10/06/16	04/06/17	10/05/17	12/07/17	04/05/18
XS0301889779	35433	4,926,899.23	177,823,08	19,998,52	151,156,69	179,699,63	195,195,66	146,494,20	99,973,53	76,251,69	21,159,99	31,509,98	55,397,66	42,192,43	26,691,96	38,412,02	15,502,24
XS0309101508	58779	1,965,000,00	70,921,34	47,859,12	60,449,58	71,669,77	77,850,07	58,476,42	39,872,54	36,411,53	8,339,26	12,567,16	22,094,30	16,827,65	10,765,23	15,319,90	6,182,77
XS0309457508	58775	3,349,089,62	120,876,31	81,569,72	103,028,54	122,151,91	132,685,43	99,580,32	67,957,61	51,833,55	14,838,63	21,419,10	37,656,89	28,680,56	18,347,95	26,110,80	10,537,74
XS031527484	58874	2,331,286,83	84,141,48	56,780,33	71,717,72	85,029,42	92,361,76	69,317,43	47,305,00	36,080,41	10,012,38	14,909,74	26,212,80	19,964,41	12,771,93	18,175,62	7,335,27
XS0315042323	58884	156,710,195,23	5,656,029,81	3,816,800,60	4,820,899,24	5,715,021,79	6,208,600,93	4,659,550,42	3,179,864,55	2,425,342,57	673,037,37	1,002,240,05	1,762,036,98	1,342,017,53	856,335,23	1,221,773,79	493,080,79
XS031722117	58771	1,156,718,03	41,750,77	28,174,74	34,358,13	42,191,36	45,829,64	34,395,11	23,472,61	17,903,11	4,968,11	7,389,17	13,006,71	9,906,25	6,337,39	9,018,69	3,639,74
XS032332095	58878	3,618,719,72	130,607,88	88,136,77	111,323,21	131,986,17	143,367,74	107,597,38	73,428,78	56,005,51	15,541,64	23,143,52	40,688,59	30,989,59	19,825,11	28,212,95	11,386,12
XS0325560555	58814,63	30,420,42	1,097,94	740,91	1,109,52	1,205,20	904,50	617,27	470,80	130,64	194,55	342,04	260,51	166,65	237,16	95,71	
XS0325560555	58814,77	45,630,62	1,646,91	1,111,37	1,403,74	1,664,29	1,807,81	1,336,76	925,90	105,97	291,83	513,06	390,76	326,98	335,57	143,57	
XS0325560555	58825,43	5,964,788	1,525,77	1,834,94	1,452,77	2,175,54	2,363,15	1,773,53	1,210,33	923,14	381,48	670,60	510,80	326,70	465,03	187,67	
XS0325560555	58825,52	89,471,81	3,229,24	2,179,16	2,752,43	3,263,32	3,544,72	2,660,72	1,815,50	1,384,72	572,22	1,006,01	766,20	490,17	697,55	281,51	
XS0325560555	5055829,52	3,795,960,89	137,006,00	92,454,36	116,776,64	138,451,82	150,390,93	112,848,28	77,025,85	58,498,07	16,302,98	24,277,26	42,681,81	32,507,68	20,796,29	29,595,02	11,943,89
XS032829,69	5,693,986,33	205,509,01	138,681,54	175,64,96	207,677,73	225,586,40	169,307,42	115,538,78	88,123,60	24,154,47	342,04	260,51	44,392,53	31,194,44	44,781,53	17,915,84	
XS032829,69	62743,61	4,966,870,20	179,265,77	120,921,05	152,796,57	181,157,97	196,779,25	147,682,68	100,784,60	67,670,31	21,331,66	31,765,62	55,847,09	42,534,73	38,723,65	15,628,00	
XS032829,6917	62743,62	709,552,89	25,609,39	21,878,72	21,828,08	28,111,32	21,097,52	14,397,80	10,981,47	3,047,38	4,537,95	7,978,15	6,076,39	3,887,27	5,531,09	2,232,57	
XS032829,6917	62744,43	8,514,634,63	307,312,66	207,380,65	261,936,98	310,555,71	337,335,86	253,170,31	172,773,60	131,777,67	36,568,56	54,455,35	95,737,87	72,916,69	46,647,34	26,790,87	
XS0328904735	41892	1,380,940,70	49,841,31	33,633,90	42,482,08	50,367,28	54,710,60	41,060,26	28,021,17	2,137,28	1,347,82	15,257,18	18,255,94	7,565,36	3,435,06	9,778,66	
XS0328904735	41896	690,470,35	24,962,66	21,244,04	25,183,64	27,235,30	20,530,13	14,018,14	12,056,44	2,056,53	4,415,90	5,912,97	3,782,73	2,172,53	4,383,17	2,172,53	
XS0329054517	58773	6,765,428,09	24,738,86	21,085,94	21,085,92	27,155,53	20,380,21	13,908,27	10,608,10	949,36	4,383,66	7,076,89	5,869,79	3,755,11	5,343,86	2,156,66	
XS0329054517	58773,22	13,764,756,05	496,801,57	335,251,50	423,447,25	502,044,28	545,337,06	409,275,06	279,305,75	213,031,76	59,116,73	88,032,50	154,769,81	117,877,10	75,410,07	107,315,40	43,310,11
XS0334171799	58778	278,000,00	10,033,65	6,770,90	8,552,15	10,139,54	11,013,90	12,130,79	10,538,04	5,641,00	4,302,49	1,193,95	3,125,80	1,523,02	2,167,39	874,71	
XS0334274998	58778	3055829,17	3,071,849,43	112,169,72	75,693,94	113,352,52	12,407,16	92,407,16	73,968,55	62,607,00	12,347,57	19,876,20	26,614,59	17,229,94	9,778,66	16,153,29	
XS0334321665	5055829,18	3,972,77	123,000,00	11,296,88	7,623,36	11,416,10	12,400,54	9,306,60	6,351,19	4,844,17	1,344,26	2,001,79	3,519,34	2,680,43	1,714,76	2,440,27	984,83
XS033432065	5055829,18	58772	31,024,94	50,476,73	50,476,73	51,047,91	51,604,75	52,085,05	51,038,15	46,065,76	3,046,15	4,060,15	440,27	655,63	1,152,66	799,24	322,55
XS0336923337	67474,05	102,514,40	3,699,98	2,496,82	3,153,66	3,215,90	3,215,90	27,104,64	34,906,75	26,197,49	32,153,60	34,784,03	5,634,92	9,906,73	7,545,25	2,172,25	
XS0336923337	67475,04	881,075,20	31,800,02	21,459,28	27,250,70	27,250,70	27,250,70	27,104,64	20,831,21	26,973,03	20,831,21	16,036,81	29,232,98	4,334,19	7,879,87	5,307,95	2,142,17
XS0336923337	67476,06	680,821,60	21,572,41	16,581,95	16,581,95	16,581,95	16,581,95	16,581,95	16,581,95	16,581,95	16,581,95	16,581,95	16,581,95	1,701,13	2,990,75	1,523,02	836,92
XS0336923337	67477,04	2,050,607,81	74,944,11	64,944,11	64,944,11	64,944,11	64,944,11	64,944,11	64,944,11	64,944,11	64,944,11	64,944,11	64,944,11	13,114,66	23,056,87	1,987,33	6,452,13
XS0337470007	58772	313,000,00	11,296,88	7,623,36	11,416,10	12,400,54	12,400,54	12,400,54	12,400,54	12,400,54	12,400,54	12,400,54	12,400,54	3,303,48	21,753,20	12,493,47	
XS0339537390	58813,24	1,263,004,14	45,584,71	30,761,46	38,453,89	46,065,76	50,038,15	37,553,59	35,553,59	35,553,59	25,628,08	49,958,22	38,077,54	5,724,33	6,919,35	9,373,97	
XS0339537390	58814,32	89,403,66	3,226,78	2,226,78	2,226,78	2,226,78	2,226,78	2,226,78	2,226,78	2,226,78	2,226,78	2,226,78	2,226,78	1,005,24	7,653,62	6,869,20	
XS0339537390	58825,32	5,544,390,39	32,193,80	62,214,20	62,214,20	62,214,20	62,214,20	62,214,20	62,214,20	62,214,20	62,214,20	62,214,20	62,214,20	10,970,57	16,356,60	12,875,20	
XS0339537390	58825,37	55,529,29	17,666,14	16,641,04	16,641,04	16,641,04	16,641,04	16,641,04	16,641,04	16,641,04	16,641,04	16,641,04	16,641,04	10,981,47	23,056,87	17,560,76	
XS0339537390	58826,28	3,970,677,96	143,310,14	90,708,51	122,149,95	144,827,48	157,310,95	180,708,51	180,708,51	180,708,51	180,708,51	180,708,51	180,708,51	18,036,81	20,107,85	21,783,02	
XS034277371	58773	2,462,023,03	38,805,02	39,665,02	45,882,62	47,952,07	52,452,10	89,798,51	97,952,10	47,952,07	32,170,75	49,958,22	38,077,54	5,724,33	21,084,17	13,805,11	7,476,69
XS034277371	58800,05	1,512,022,68	58,182,62	58,182,62	58,182,62	58,182,62	58,182,62	58,182,62	58,182,62	58,182,62	58,182,62	58,182,62	58,182,62	10,399,88	18,125,79	12,568,19	
XS034277371	58773	3,663,800,78	131,154,36	88,505,55	88,505,55	88,505,55	88,505,55	88,505,55	88,505,55	88,505,55	88,505,55	88,505,55	88,505,55	10,981,47	23,056,87	19,908,06	
XS034277371	58774	709,552,89	17,281,72	21,828,08	21,828,08	21,828,08	21,828,08	21,828,08	21,828,08	21,828,08	21,828,08	21,828,08	21,828,08	10,981,47	23,056,87	19,908,06	
XS034277371	58774,03	4,612,023,76	16,641,04	16,641,04	16,641,04	16,641,04	16,641,04	16,641,04	16,641,04	16,641,04	16,641,04	16,641,04	16,641,04	10,981,47	23,056,87	19,908,06	
XS0352320485	58776	1,248,455,10	86,632,86	100,084,91	120,353,44	152,013,37	192,014,15	227,654,34	247,285,65	185,587,70	126,653,51	96,600,25	26,806,76	39,918,75	53,561,51	42,317,33	38,525,63
XS0352320485	58773	4,941,471,56	178,349,02	120,353,44	120,353,44	120,353,44	120,353,44	120,353,44	120,353,44	120,353,44	120,353,44	120,353,44	120,353,44	10,981,47	16,628,16	4,692,86	
XS0352320485	58772	9,663,351,36	235,772,47	235,772,47	235,772,47	235,772,47	235,772,47	235,772,47	235,772,47	235,772,47	235,772,47	235,772,47	235,772,47	23,045,25	50,939,25	30,405,25	
XS0352320485	58768	4,727,20,39	1,541,87	1,040,48	1,314,21	1,558,14	1,692,51	1,273,82,23	128,583,10	81,857,66	5,590,00	4,557,06	3,019,92	2,371,99	1,723,28	1,312,50	1,194,90
XS0352320485	58774	49,072,324															

Schedule 3

LBT DISTRIBUTIONS

[See attached spreadsheet]

Schedule 3: LBT Distributions (in the currency reflected under the Principal/Notional Amount)

ISBN	Principal / Notional Amount	05/08/13	10/24/13	04/28/14	10/28/14	04/28/15	10/29/15	04/28/16	07/14/16	11/29/16	05/04/17	10/23/17	01/16/18	05/02/18
CH0027120812	CHF 5,000,000.00	444,791.44	175,701.91	186,840.72	152,171,37	103,326,47	22,571,68	33,446,75	60,920,29	45,524,69	28,727,44	40,725,61	15,748,25	
CH0029197156	CHF 15,940,000.00	1,587,947,77	627,727,54	667,039,15	544,501,52	370,670,38	285,806,21	80,590,18	119,372,38	171,491,23	162,537,49	102,006,31	145,394,31	56,222,76
CH0034736356	CHF 3,000,000.00	269,617,31	106,504,47	113,256,44	92,450,11	62,936,05	48,526,98	13,683,39	20,268,21	36,927,79	27,595,51	24,986,47	9,546,05	
CH0043088605	USD 2,750,000.00	396,113,51	161,201,82	133,674,60	90,007,49	69,226,38	19,241,18	28,294,11	49,943,99	37,915,94	24,258,58	34,597,83	13,281,30	
CH0043088621	CHF 1,050,000.00	48,935,22	52,037,52	42,478,03	28,916,99	22,296,51	6,287,06	9,312,56	16,967,08	12,679,21	7,957,79	11,342,60	4,396,09	
JPY 100,000,000.00	JPY 100,000,000.00	11,423,049.00	4,665,651,00	5,301,459.00	4,230,241,00	3,185,303,00	2,458,379,00	623,409,00	847,756,70	1,640,031,00	1,248,612,00	803,842,00	1,154,192,00	429,233,00
XSD 07875642	JPY 500,000,000.00	56,488,699,00	23,072,344,00	26,216,512,00	20,919,180,00	15,751,804,00	12,157,054,00	3,092,739,00	4,177,648,00	8,110,198,00	6,154,793,00	5,707,654,00	2,112,670,00	
XSD 09171586	JPY 1,100,000,000.00	124,216,348,00	50,735,145,00	57,649,043,00	46,000,425,00	34,637,575,00	26,732,866,00	6,800,807,00	9,186,477,00	17,833,98,00	13,534,138,00	8,741,129,00	12,355,898,00	4,667,664,00
XSD 17272589	USD 18,157,000.00	2,185,233,32	889,299,62	962,869,31	737,440,61	496,542,96	381,900,10	106,699,16	156,089,67	275,52,27	209,170,29	133,826,96	190,368,82	73,268,77
XSD 87966949	USD 67,330,000.00	7,992,864,52	3,252,765,41	3,521,859,13	2,697,315,14	1,816,190,77	1,396,864,91	390,270,42	570,924,67	1,007,780,79	848,076,08	489,459,01	267,993,05	
XSD 89451346	USD 21,095,000.00	2,661,291,36	1,083,035,56	1,172,632,57	898,093,72	604,715,97	465,097,90	129,943,81	190,084,16	335,549,08	254,738,51	162,981,47	231,841,10	89,230,53
XSD 094933997	USD 21,095,000.00	54,002,327,00	22,056,806,00	25,062,583,00	19,985,414,00	15,058,482,00	11,621,956,00	2,956,61,00	3,993,767,00	7,753,26,00	5,883,887,00	3,800,154,00	5,456,429,00	2,029,240,00
XSD 020558137	JPY 500,000,000.00	4,422,505,42	1,732,559,35	1,862,157,19	1,539,562,23	1,233,416,41	897,428,36	251,197,12	376,171,26	692,074,14	510,806,92	301,699,62	424,115,25	160,051,97
XSD 0209163897	EUR 30,000,000.00	124,216,348,00	50,735,145,00	57,649,043,00	46,000,425,00	34,637,575,00	26,732,866,00	6,800,807,00	9,186,477,00	17,833,98,00	13,534,138,00	8,741,129,00	12,355,898,00	4,667,664,00
XSD 0210432206	EUR 2,355,000.00	175,812,61	68,876,29	74,028,34	61,203,87	49,033,33	35,676,43	9,986,11	14,934,34	27,512,77	20,306,66	11,933,79	16,860,31	6,362,72
XSD 0213416141	EUR 2,273,000,00	276,370,46	108,270,80	116,369,61	96,210,06	77,078,45	64,018,94	15,697,77	23,076,63	43,248,98	31,921,26	26,503,74	10,001,94	
XSD 0216921741	EUR 3,000,000.00	570,216,73	223,507,43	1,083,035,56	1,172,632,57	898,093,72	604,715,97	159,115,89	115,772,02	32,405,48	48,52,67	89,280,40	38,920,52	20,647,38
XSD 0220326408	CHF 5,540,000.00	344,363,17	136,030,65	144,634,45	118,080,88	80,383,77	61,980,08	17,476,83	25,887,16	47,163,26	35,245,79	22,121,14	31,530,28	12,192,50
XSD 0220691017	EUR 25,000,000.00	2,156,421,74	985,832,60	1,059,574,24	876,161,53	701,818,44	510,640,01	142,932,08	214,02,82	393,792,72	290,651,00	171,668,19	241,323,13	91,070,15
XSD 02229870701	EUR 820,000,00	92,717,68	36,323,05	39,040,06	32,276,87	25,858,54	18,814,56	5,266,34	14,934,34	10,709,05	6,325,12	8,891,56	3,355,48	
XSD 0223294899	EUR 25,000,000.00	1,688,601,72	1,241,330,43	1,334,183,66	1,103,052,70	883,708,44	702,848,37	179,975,73	269,615,21	495,561,81	365,866,74	303,866,74	114,672,77	
XSD 0223294896	EUR 8,157,000.00	655,098,19	240,226,73	228,052,73	182,703,87	132,934,53	102,516,90	37,209,40	55,721,61	102,515,76	75,664,96	44,690,25	62,782,47	23,708,12
XSD 0223246886	EUR 8,159,000.00	720,605,95	282,339,62	303,459,09	250,888,62	200,998,78	146,245,83	40,935,34	61,301,25	112,781,10	83,241,61	49,163,28	69,114,25	26,082,23
XSD 022326123	USD 20,000,000.00	2,545,734,08	1,036,06,82	1,121,715,09	859,097,14	578,458,29	444,902,65	124,30,46	181,899,99	320,979,03	243,677,37	155,904,57	221,774,21	85,356,01
XSD 0245045544	EUR 16,000,000.00	1,936,051,33	758,466,87	815,201,24	673,978,03	539,955,81	382,157,56	109,967,20	164,677,44	237,172,23	132,617,23	188,666,00	130,066,35	
XSD 0245045444	EUR 1,500,000.00	907,524,06	355,531,35	382,152,58	253,104,28	184,157,56	151,547,12	77,192,55	142,017,68	104,824,80	80,910,53	78,034,94	32,843,60	
XSD 0245162531	EUR 5,000,000.00	629,254,16	246,516,42	285,838,17	228,052,73	182,703,87	127,690,18	35,741,47	52,52,82	72,679,93	49,927,19	40,345,04	22,772,92	
XSD 0251193847	GBP 10,000,000.00	1,357,023,28	530,981,05	533,174,06	441,851,83	321,456,67	238,746,44	71,60,97	117,112,11	213,467,48	157,639,14	97,216,42	135,494,89	50,711,24
XSD 0254946287	EUR 43,000,000.00	6,970,100,76	2,730,604,51	2,934,857,51	2,426,310,90	1,943,929,03	1,414,394,21	395,899,86	592,805,66	1,090,245,19	805,058,52	475,494,45	668,427,91	252,250,30
XSD 02554304085	EUR 1,600,000.00	883,607,60	331,333,00	131,369,95	141,196,61	91,736,10	93,522,83	68,046,82	109,04,82	30,30,27	42,587,98	38,715,53	32,158,21	12,35,81
XSD 0257984844	EUR 1,500,000.00	544,514,44	189,530,62	189,530,56	151,862,57	110,494,54	100,982,27	46,315,53	85,210,61	62,892,35	37,146,32	32,218,56	19,706,16	
XSD 0257979757	EUR 1,650,000.00	966,639,69	316,396,32	269,591,36	196,153,48	160,946,09	156,153,48	54,904,87	82,220,83	151,268,63	111,648,53	63,943,35	92,700,08	34,938,03
XSD 0259260500	MXN 25,000,000.00	3,289,923,76	1,409,035,35	1,555,550,59	1,236,637,69	945,679,33	787,870,90	229,104,38	365,159,99	700,372,67	490,020,64	313,035,80	453,091,14	171,168,10
XSD 0265524438	USD 5,000,000.00	596,309,61	242,673,36	262,749,16	201,233,36	135,497,36	104,213,45	29,116,22	42,593,97	57,078,69	50,948,12	19,933,69		
XSD 0266335151	EUR 10,000,000.00	899,304,70	346,945,36	372,897,35	246,991,88	179,297,64	130,851,73	104,30,27	138,587,99	102,289,19	60,415,41	84,929,16	32,503,44	
XSD 0268437079	EUR 3,059,000.00	399,304,70	167,230,64	65,633,81	510,325,83	41,916,59	33,945,10	9,501,50	14,28,62	26,177,61	19,321,20	11,411,74	6,042,10	
XSD 0268437079	EUR 3,059,000.00	399,304,70	167,230,64	65,633,81	510,325,83	41,916,59	33,945,10	9,501,50	14,28,62	26,177,61	19,321,20	11,411,74	6,042,10	
XSD 0268437079	EUR 10,000,000.00	1,211,991,69	452,204,76	179,025,35	510,325,83	421,918,45	338,018,90	24,941,07	68,840,80	103,900,08	189,636,33	139,987,11	82,681,06	16,442,78
XSD 0269252556	CHF 5,000,000.00	453,204,76	213,895,15	213,895,15	190,068,47	152,227,87	110,793,07	31,01,84	46,440,67	63,062,27	85,440,83	30,972,68	32,359,65	19,759,40
XSD 0272317131	EUR 5,000,000.00	1,315,918,31	3,233,542,97	1,236,637,69	945,679,33	510,057,20	138,851,38	307,851,42	101,03,02	42,39,16	57,078,69	50,948,12	19,933,69	
XSD 0273494940	EUR 5,000,000.00	497,883,36	195,050,63	77,667,77	31,607,57	147,424,32	100,359,52	77,382,41	13,57,53	3,792,31	5,547,75	7,434,35	4,756,49	
XSD 0276726822	USD 2,130,000.00	632,492,86	247,785,22	167,230,64	160,301,75	58,233,72	40,215,34	282,625,06	217,372,00	11,108,59	16,250,71	21,777,00	13,932,91	7,628,11
XSD 0281184498	HKD 10,000,000.00	1,245,464,19	506,385,80	548,220,97	447,809,49	381,908,49	338,018,90	24,941,07	68,840,80	108,930,08	88,944,85	119,987,11	76,733,57	109,331,30
XSD 02826127021	USD 5,000,000.00	115,800,07	45,365,80	48,759,23	40,312,31	32,296,11	26,121,19	20,056,03	134,704,29	103,603,49	28,945,80	42,344,67	13,375,11	7,899,79
XSD 02827383258	USD 14,250,000.00	1,575,920,08	1,607,497,05	1,607,497,05	640,487,31	693,401,75	531,424,35	1,091,208,84	724,746,71	565,106,88	157,885,34	407,701,46	109,027,02	281,693,38
XSD 0282739004	EUR 46,000,000.00	91,442,53	99,007,36	75,827,38	456,872,98	366,022,64	266,316,46	10,971,38	16,049,97	28,330,98	21,508,01	13,760,80	19,574,74	5,338,89
XSD 0282739047	USD 673,000.00													

XS0309101508	USD 1,965,000.00	213,289.31	86,799.93	93,980.68	71,977.76	48,464.99	37,275.29	10,414.35	15,235.11	13,062.15	20,416.02	18,580.92	7,151.38	
XS030945729	EUR 2,360,000.00	229,454.81	89,891.14	96,615.13	79,877.79	63,993.89	46,561.57	13,032.97	19,517.06	26,502.42	15,653.22	22,004.56	8,304.05	
XS031525784	CHF 1,300,000.00	171,437.40	67,080.65	69,884.37	55,820.65	40,610.72	30,161.66	9,045.60	14,795.17	26,502.42	15,653.22	22,004.56	6,406.52	
XS031504423	EUR 110,000,000.00	13,958,407.54	5,468,341.41	5,877,380.91	4,859,199.69	3,892,935.63	2,832,482.84	792,833.80	1,187,279.90	2,184,339.42	1,612,219.87	992,230.90	1,338,601.75	
XS031722117	EUR 1,000,000.00	100,601.46	39,411.60	42,359.64	35,021.37	28,057.28	20,414.36	5,714.14	8,557.00	15,743.04	11,169.64	6,862.95	9,647.61	
XS032332095	EUR 2,550,000.00	308,558.18	120,880.66	129,922.70	107,415.25	86,055.46	62,613.57	17,526.02	26,245.47	48,286.01	35,639.00	21,049.58	29,590.52	
XS032559055	EUR 6,515,000.00	763,200.42	298,991.16	321,356.11	265,685.27	212,853.08	154,870.97	43,349.58	119,432.59	52,064.89	88,150.95	73,190.40	27,620.48	
XS032624917	EUR 10,000,000.00	400,993.19	430,988.04	400,993.19	366,756.93	366,756.93	283,468.77	207,705.82	58,138.46	87,063.17	160,177.50	118,224.00	69,827.04	
XS032980475	USD 3,000,000.00	220,021.76	89,539.76	96,947.17	74,249.73	49,994.78	38,451.88	10,743.08	15,716.00	27,741.45	21,060.45	13,474.47	19,167.42	
XS0329905417	EUR 483,000.00	54,603.05	21,391.27	22,991.37	19,008.41	15,228.54	11,080.22	3,101.44	4,644.45	8,544.78	6,306.74	3,724.97	5,236.39	
AUD 17,000,000.00	1,275,705.49	557,650.09	623,027.18	508,780.44	388,689.05	320,762.79	82,806.49	126,220.86	226,627.14	168,167.92	102,806.30	147,193.55	58,471.94	
XS0334171799	USD 278,000.00	30,679.23	12,485.18	13,318.05	10,353.18	6,971.14	5,616.62	2,197.14	3,888.19	5,878.84	3,178.84	1,028.64	2,672.65	
XS0334274998	USD 3,650,000.00	463,706.46	181,661.50	195,250.03	161,425.45	129,325.60	94,096.74	26,358.40	39,442.13	72,565.03	53,558.89	31,163.37	44,469.13	
XS033432065	USD 1,900,000.00	244,415.49	99,467.00	107,695.67	82,481.77	55,337.68	42,715.03	11,934.16	17,458.43	30,817.14	23,395.42	14,968.37	21,292.50	
XS0336932337	USD 1,900,000.00	244,415.49	99,467.00	107,695.67	82,481.77	55,337.68	42,715.03	11,934.16	17,458.43	30,817.14	23,395.42	14,968.37	21,292.50	
XS033747007	USD 313,000.00	34,359.56	13,982.92	15,139.69	11,595.16	10,080.41	7,807.40	6,004.81	1,677.69	2,454.28	4,322.23	3,288.89	2,104.23	
XS033957390	EUR 6,996,000.00	783,484.54	306,937.66	329,897.02	272,746.58	218,510.23	158,987.08	44,501.71	66,641.95	122,606.84	90,193.80	53,448.66	75,135.63	
XS034277371	EUR 6,950,000.00	876,615.55	343,422.63	369,111.12	305,167.33	244,484.04	177,885.51	47,791.53	74,563.52	137,180.83	101,250.59	59,801.98	84,066.83	
XS0344537997	USD 30,000,000.00	5,166.08	2,102.38	2,276.30	1,743.37	1,173.87	902.84	252.25	369.01	651.36	494.30	316.38	450.05	
EUR 1,051,000.00	114,441.74	44,833.66	48,187.28	39,839.45	31,917.27	23,222.87	6,500.26	9,734.23	17,908.89	13,218.22	7,807.12	10,974.89	4,141.69	
EUR 108,000.00	13,068.35	5,119.65	5,502.61	4,549.35	3,644.70	2,651.87	2,651.87	1,111.57	2,045.05	1,509.42	891.51	1,253.25	472.95	
EUR 500,000.00	61,141.92	23,952.94	25,744.65	21,284.72	17,052.20	12,407.11	3,472.84	5,200.63	9,568.05	7,062.00	4,171.05	5,863.47	2,212.75	
EUR 5,000,000.00	587,577.27	230,189.09	247,407.55	204,547.35	163,872.60	119,232.98	33,374.23	49,978.39	91,949.47	67,866.18	40,084.03	56,548.26	21,264.62	
USD 10,000,000.00	918,572.09	373,820.86	404,746.19	309,966.29	208,723.94	160,533.32	44,851.44	65,612.96	115,818.22	87,925.62	56,254.73	80,798.84	31,725.01	
USD 10,000,000.00	932,270.25	379,395.45	410,781.95	314,608.94	211,836.32	162,927.27	45,520.29	66,591.41	117,585.35	89,236.80	57,093.63	8,215.67	31,288.12	
CHF 700,000.00	66,692.86	26,345.07	28,015.25	22,888.74	15,667.94	12,003.69	3,384.74	5,013.57	9,134.50	6,926.06	4,284.20	6,064.47	2,361.32	
USD 5,300,000.00	500,864.23	203,831.04	220,693.50	169,024.34	113,809.64	87,533.03	24,455.87	35,776.38	63,151.50	43,633.30	30,673.68	43,633.30	16,793.50	
CHF 10,500,000.00	930,010.59	367,375.61	390,663.65	318,897.25	217,089.87	167,387.62	47,199.11	69,912.61	127,377.71	95,187.19	59,741.86	85,152.83	32,927.89	
EUR 30,000,000	3,277.93	1,284.16	1,380.22	1,141.11	914.20	665.17	186.19	278.82	512.96	378.61	223.62	314.35	118.63	
MXN 525,000,000.00	66,252,764.05	28,375,273.47	31,325,799.85	24,903,514.80	19,044,170.63	15,866,211.01	4,613,723.53	7,333,622.85	14,104,164.28	9,868,077.17	6,303,941.55	9,124,387.87	3,446,997.82	
MXN 264,100,000.00	32,234,491.34	13,805,650.53	15,241,193.91	12,116,507.80	9,265,713.85	7,719,515.53	2,244,752.10	3,577,817.40	6,867,221.74	4,801,195.13	3,067,107.50	4,439,161.98	1,677,095.63	
XS0360205479	CHF 11,917,000.00	1,137,479.87	449,328.31	477,813.96	390,037.72	265,518.87	204,728.91	57,728.41	85,508.91	155,793.48	116,421.80	73,069.24	104,148.95	40,273.53
XS0360993991	USD 5,000,000.00	637,680.60	259,309.64	280,978.27	215,195.13	144,897.94	111,443.61	31,136.26	45,549.07	80,402.00	61,038.71	39,052.52	55,552.19	21,380.82
XS0379483864	USD 5,000,000.00	246,749.53	269,328.00	206,272.45	138,890.01	106,822.79	29,843.25	43,660.46	77,068.27	58,507.85	37,433.27	33,248.82	20,494.30	